

FIG. 1A

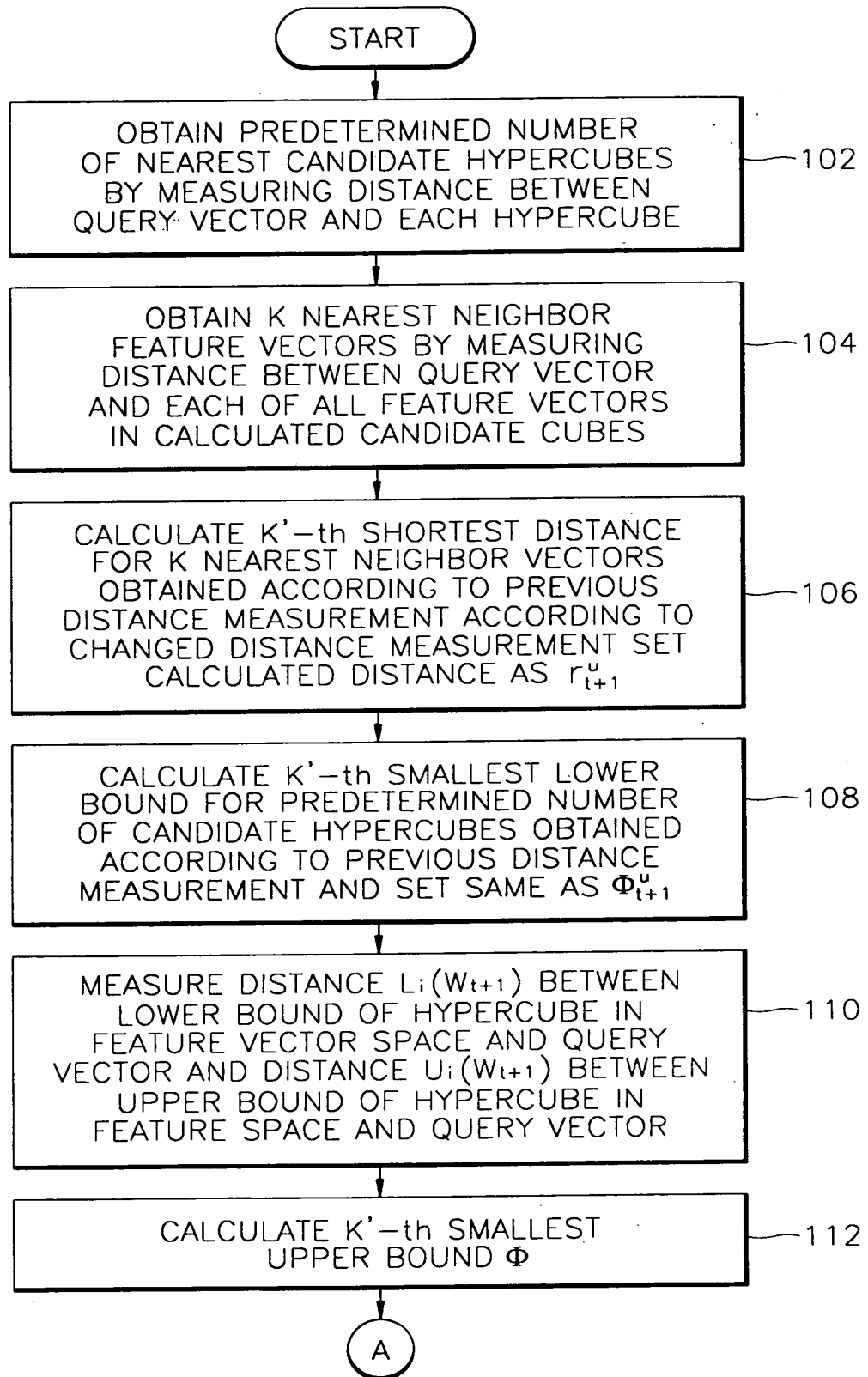
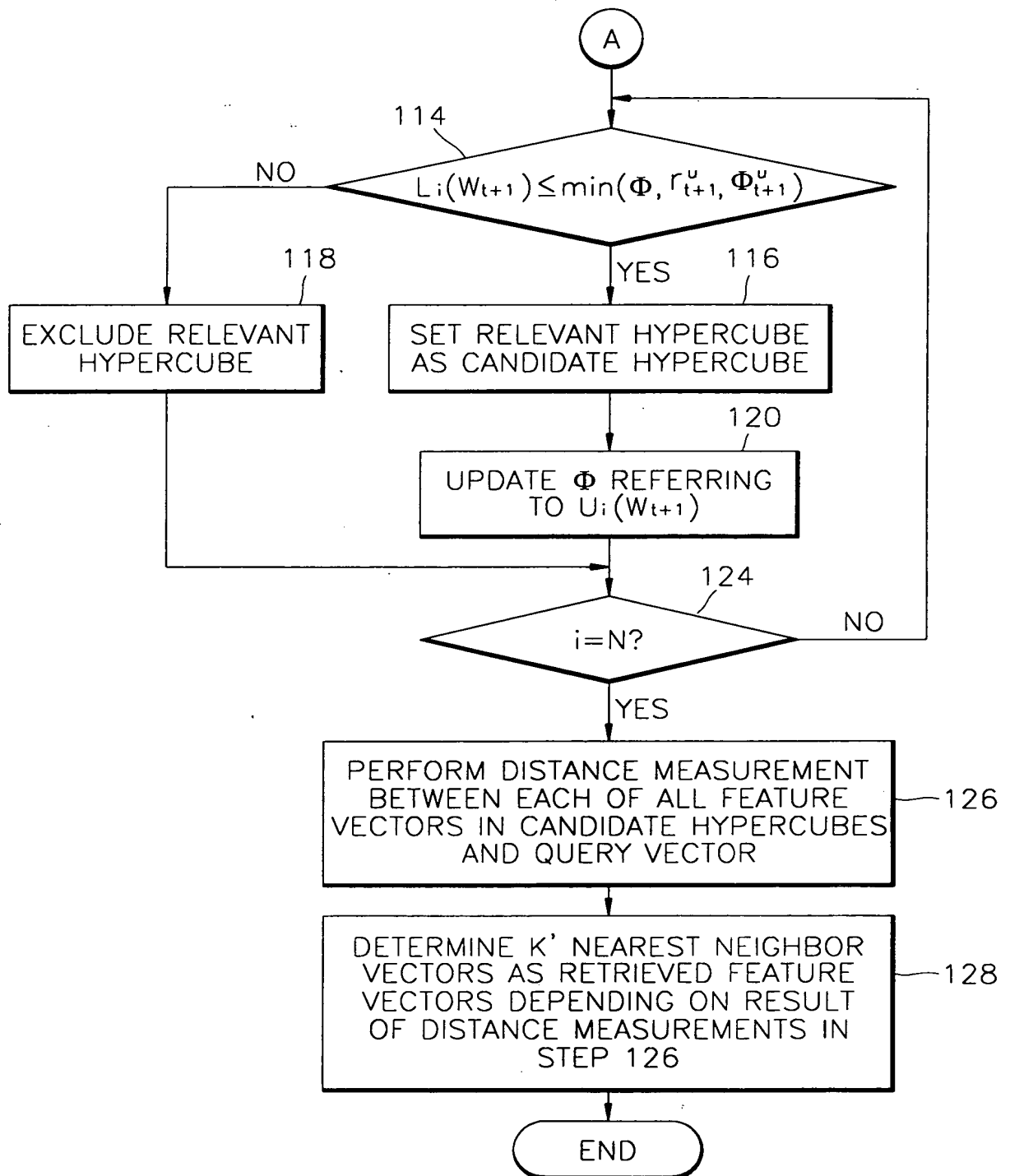


FIG. 1B



## FIG. 2

```
Begin
initialize  $\Phi$ 
count=0;
for i=1 to N
    compute  $L_i(W_{t+1})$  and  $U_i(W_{t+1})$  for  $P_i$ 
202 — [ if  $L_i(W_{t+1}) \leq r_{t+1}^u$  and  $L_i(W_{t+1}) \leq \Phi_{t+1}^u$  and  $L_i(W_{t+1}) \leq \Phi$  ]
206 — [ update  $\Phi$  ]
204 — [ choose  $P_i$  ]
end for
 $N_1 = \text{count}$ 
End
```